

Bot Review: Everything We Noticed and What We Did — 9/22 to 9/28

Status key: **LIVE** = running in the trade bot now · **OFF** = built, switched off · **TESTED** = measured, result shown · **IDEA** = suggested, not built · **DEFERRED** = you chose to wait.

1. Bugs found and fixed

#	What we saw	Fix	Status
1	9/22 10:49 the bot crashed with positions open ("deque mutated")	lock on each data buffer; one bad loop is logged and skipped instead of stopping the bot	LIVE
2	UUUU: a buy that looked rejected filled later — 164 shares untracked overnight, 848 "insufficient buying power" errors next day	cancel the resting buy, keep tracking, retry; detect never-filled entries	LIVE
3	Hard stop could never fire (recalculated every poll); 32 trades exited below their stop	stop now uses the entry's own stop price	LIVE
4	Stocks added by rescans were never actually subscribed; a reconnect re-subscribed only the morning list	stream subscribes directly; reconnect uses the current list	LIVE
5	Rescans saved "high so far" as the premarket high (58 of 68)	true premarket high from premarket bars only	LIVE
6	Every 9:28 scan (9/17-9/25) used data from 2 sessions back — wrong gap, RVOL, prev-day high (JAGX gap showed 1% instead of 44%)	use the last complete session	LIVE (9/25 10:05). All tests before that used wrong lists
7	Stocks with no premarket trades got a made-up premarket high	premarket high left empty	LIVE
8	Cash account: 6 slots × 20% = 6th buy always failed	5 slots × 19%	LIVE
9	Simulator built bars from all trades (odd lots) and a minute late at the boundary — RVOL wrong on ~10% of picks	simulator feeds Alpaca's official bars 2 s after each minute, like live	FIXED (trade1 sim)
10	9/22 replay stopped at 10:49 (bot crash ended its log)	replay on a normal 5-s clock	FIXED
11	Simulator settings override wiped other settings; test lines leaked into live logs; a test queue deadlocked 6 h	fixed / cleaned / new queue rule	FIXED

2. Entry problems

#	What we saw (example)	Suggested fix	Status / result
E1	Re-buying a stock seconds after selling it, on a falling price (SLS)	price must slope up over 5 bars	TESTED, helped first test, later hurt → OFF
E2	After a loss the bot re-bought the same stock and lost again (re-entries after a loss won 21%)	re-buy only above the losing trade's entry	LIVE
E3	Freed slots filled by weaker stocks (churn)	entry-quality score ≥55	was LIVE 9/22; replaced by the trade plan
E4	Most trades never went +10c above entry; bought with no plan	per-tick trade plan: breakout / pullback, real levels, stop, target, R:R	LIVE

#	What we saw (example)	Suggested fix	Status / result
E 5	Chasing extended prices (APPS +5.6% above open)	max 3/4/5% above open by volume and buying	LIVE (setup J)
E 6	DNA missed: plan targeted the day's high a few cents away → R:R too low	target real levels, not HOD / young ceilings; rescan at 9:40	LIVE
E 7	R:R 1.5 blocked 77%, loosening lost money; 1.5-2 zone lost	minimum R:R 2.0	LIVE (setup J)
E 8	Breakouts lost (−\$532), pullbacks ≈ 0; 9:30-10:00 entries lost (−\$441)	no entries before 10:00 (setup L); 15-bar wait (trade1)	L +\$136 (5 trades) not enabled; 15-bar wait +\$156 over 21 days, in trade1
E 9	Price 2%+ above VWAP → stop hit much more often (3 studies agree)	cap distance above VWAP (~2%)	IDEA for breakout_rules. The strict version ($\leq +0.10\%$ and at/below open) cut big winners 29 of 35 → removed
E 10	entry_rules PASS fires on ~every stock at some moment; VAS, buy pressure, RS, volume don't separate winners	don't use it as the buy gate	TESTED — shadow only in live bot; kept as trigger in trade1
E 11	The market decides most days (IWM's day vs the share of picks that rose: 0.77)	no buys while IWM is below its open	TESTED 5 days: +\$184 (all from skipping 9/23). 21-day test pending
E 12	Bought right under a ceiling it just failed at (NOK 9/9 at \$11.00 ×5; NWL 9/28 at \$5.515)	no buy within X% under a recently failed high unless it breaks	IDEA
E 13	Bought after most of the day's range was used (NWL: 75% of its normal daily range)	no buy if (price − day low) > 60-70% of the daily range	IDEA
E 14	Quiet stocks almost never become big winners (daily range under 5%: 0-3% of them)	require daily range ≥ 5%	IDEA
E 15	Big-winner traits: gap 5-10% (not >10%), higher low by 10:30, recent run, repeat runners	breakout_rules.py built from these	IDEA (trade1)
E 16	No reversal setup at all (CLRO 9/28: +70% gap, flushed 19%, bounced)	reversal_rules.py: big gap, 15%+ flush, higher low, buyers returning	IDEA (trade1)
E 17	Buy pressure over 30 s can't tell winners from losers	record buy/sell volume (since open, 5-min trend, vs normal)	LIVE recording (9/28) + trade1; 21-day test tonight

3. Exit problems

#	What we saw (example)	Suggested fix	Status / result
X 1	Winners gave everything back (CRML +22c → −\$46, BNC +17c → −\$48)	sell after giving back 1/4 of the peak gain (after +15c)	LIVE
X 2	"Deterioration" exits lost (53 trades −\$678)	keep, with the fixed hard stop	LIVE (unchanged)
X 3	Early exits free slots that refill with worse stocks (sim)	re-entry rule, fewer slots, better entries	partly (E2)
X 4	Stuck under a ceiling for an hour (OPTX, EMBC)	stall exit: after 45 min at a ceiling, sell at its bottom	LIVE
X 5	EMBC armed at an old ceiling while trading in a lower box	"low ceiling" rule when no slot is free	OFF (never triggered in tests)
X 6	Breakeven locks (5/8/10c)	tested	cut big winners in half → not used

#	What we saw (example)	Suggested fix	Status / result
X 7	Exits sell winners far too early — J's 9 trades: +\$21 vs +\$396 held to the close	trail the stop under higher lows	TESTED: 10-min trail +\$251 on J's entries; 3-min trail +\$331 on 68 early leaders
X 8	Losers go up first (97%), winners dip first (92%) ; typical winner dips 0.9%, starting stop only 0.77%	stop at least 1% below entry; your stepped stop (+R steps → breakeven → 2× 1-min ATR trail); breakeven at first reversal if the peak was < 2 ATR	TESTED on 620 buys: hold −\$1,275 · stepped −\$1,317 · +rev. breakeven −\$547 · 1% stop only −\$1,424 · 1% + stepped + rev. breakeven −\$397 → +\$407 on the 15-bar entries (first positive)
X 9	At the first reversal, losers were already below the buy price and had run less	sell at the first reversal if below the buy price	TESTED +\$1,050 on its own; built into X8
X 10	Stops of 1-3 cents	minimum stop by volatility (k 0.25)	LIVE

4. Scanner / watchlist problems

#	What we saw	Suggested fix	Status		
S 1	Only 34 of 107 early runners were in the 9:28 top 30	new score:	gap	+ daily range % + RVOL (catches 60% vs 39%)	IDEA (needs entry backtest)
S 2	RVOL full credit (3×) is unreachable; gap-downs penalized though 12.7% of them ran	recalibrate	IDEA		
S 3	DNA started moving after the open, found only at 9:58	first rescan at 9:40	LIVE		
S 4	Rescans drop stocks mid-move (CLRO #1 at 9:28, dropped 9:40, bounced after)	keep watching stocks from earlier lists (or the 9:28 top 10) all day	IDEA		
S 5	Opening above the 5-day high → 3× more runners	5-day levels (with the open + 1 ATR cap it blocked winners)	OFF; test without the cap = IDEA		

5. Operations and safety

#	What we saw	What to do	Status
O 1	.env keys, config, logs and data are downloadable from the web server; outside IPs did download .env	block these paths, rotate Alpaca keys, set the report password	DEFERRED until go-live (your call)
O 2	One CPU, ~2 GB RAM: backtests got killed; simulations slow the live bot	run simulations only outside 9:25-16:00	rule in place
O 3	A restart sells every open position	restart only when flat or with your OK	rule in place
O 4	trade1 uses the same paper account as the live bot	never run both; no cron for trade1	rule in place
O 5	Tool approval outages blocked commands for hours (9/28)	switch permission mode, or run commands with !	noted

6. Decisions waiting for you

1. **IWM market filter** — 21-day test (only 5 days so far, +\$184).

2. **Exit B** (1% starting stop + stepped stop + first-reversal breakeven) — first positive result (+\$407); next: test it with the IWM filter and on the live bot's own entries.
3. **Range-used rule (E13)** and **room-to-ceiling rule (E12)** — from NWL/NOK; build in trade1 and test.
4. **Keep watching dropped stocks (S4)** — from CLRO; affects the live bot's rescans.
5. **reversal_rules.py (E16)** and **breakout_rules.py (E15)** in trade1.
6. **New scanner score (S1)**.
7. **Security (O1)** before any real money.
8. Tonight 4:05 PM: 21-day buy-volume run → does buy volume separate winners from losers?